APPENDIX 1
New Order

TAG	FieldName	FIX Req'd	STC Req'd	STC Ignored	Comments
	Standard Header	Y	Y	N	MsgType = D
11	ClOrdID	Y	Y	N	Alpha Numeric Unique Global ID. Must be a unique over all time for specified TargetID & SenderID
109	ClientID	N	Y	N	3 Char ID TBD by STC
76	ExecBroker	N	Y	N	3 Char ID provided by STC.
1	Account	N	N	N	Account number as sent by originating firm that appears on trade match reports and is passed through to OCC. Each user can use only one account per product class. Accounts must be approved by the firm's Exchange Membership Department and must be preconfigured by your API testing representative. Exact size is 3 and data type is alpha only. This field could be blank. *If provided STC will send to exchange.* ***STC to provide description on what is allowed for each exchange.***
78	No Allocs	N	N	Y	Number of repeating groups for pre-trade allocation
79	AllocAccount	N	N	Y	Required if NoAllocs>0. Must be first held in repeating group.
80	AllocShares	N	N	Y	
63	SettlmntTyp	N	N	Y	Absence of this field is interpreted as Regular.
64	FutSettDate	N	N	Y	Required when SettlmntTyp = 6(Future) or SettlmntTyp = 8 (Sellers Option)
21	HandlInst	Y	Y	Y	Required by spec but STC will ignore.
18	ExecInst	N	N	N	Refer to Contingency Mapping Table 1 = Not Held G = All or None (AON)
110	MinQty	N	N	N	Refer to Contingency Mapping Table. Used to specify a minimum quantity that can be filled on the order.
111	MaxFloor	N	N	Y	
100	ExDestination	N	Y	N	AMEX 1 or XASE PHLX X or XPHO CBOE W or XCBO PCX 8 or XPSE ISE Y or XISX
386	NoTradingSessions	N	N	Y	Specifies the number of repeating TradingSessionIDs Currrently only Normal Market Hours (NMH) supported.
336	TradingSessionID	N	N	Y	Required if NoTradingSessions is >0
81	ProcessCode	N	N	Y	Used to identify soft trades at order entry
55	Symbol	Y	Y	N	5 Char Opra Code Examples: "Option Symbol: NYSE Symbol if NYSE Listed; ASE Symbol if ASE listed or Unique 3 Letter Code if NASDAQ issue, (usually includes a ""Q"" or ""U"") Expiration Month: Code is the ""letter"" code for months of the year. The letters A to L are used for Calls and M to X are used for Puts. Strike Price Code is a letter code (A -Z) and limited to 26 strikes, before a wrap symbol is required. Strike prices have standard codes, but non-standard codes can be used at any time. Must be 5 characters, if option symbol (base code is less than 3 characters, then symbol should be space filled (Ex AT&T - 'T BL')"
48	SecurityID	N	N	Y	CBOEdirect product key

TAG	FieldName	FIX Req'd	STC Req'd	STC Ignored	Comments
22	IDSource	N	N	Y	Ignored by CBOEdirect FIX 4.2 Service on messages received from firms.
167	SecurityType	N	Y	N	OPT
200	MaturityMonthYear	N	Y	N	Format: YYYYMM (e.g., 200209)
205	MaturityDay	N	N	Y	For Options of Futures can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
201	PutOrCall	N	Y	N	Required for Option products. 0 = Put, 1 = Call
202	StrikePrice	N	Y	N	For Options.
206	OptAttribute	N	N	N	For Options.
231	ContractMulitplier	N	N	Y	N/A
223	CouponRate	N	N	Y	N/A
207	SecurityExchange	N	N	Y	If used, should be set to "W" for CBOE
106	Issuer	N	N	Y	
348	EncodedIssuerLen			Y	Must be set if EncodedIssuer field is specified and must immediately precede it
349	EncodedIssuer			Y	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
107	SecurityDesc	N	N	Y	
350	EncodedSecurityDescLen	N	N	Y	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
351	EncodedSecurityDesc	N	N	Y	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
140	PrevClosePx	N	N	Y	Useful for verifying security identification
54	Side	Y	Y	N	1 = Buy, 2 = Sell
114	LocateReqd	N	N	Y	Required for short sell orders
60	TransactTime	Y	Y	N	Time order is submitted in UTC time
38	OrderQty	N	Y	N	Number of contracts
152	CashOrderQty	N	N	Y	Either CashOrderQty or OrderQty is required. Specifies the approximate "monetary quantity" for the order. Broker is responsible for converting and calculating OrderQty in shares for subsequent messages.
40	OrdType	Y	Y	N	1 = Market 2 = Limit 3 = Stop 4 = Stop Limit 5 = Market on close 7 = Limit or Better B = Limit on Close J = Market if Touched 1
44	Price	N	N	N	Market Order - Price must not be specified. **Limit Order - Must contain a price.** **Limit or Better - Must contain a price.** Market on Close - Price must not be specified. **Limit on Close - Must contain a price.** **Stop Limit - Must contain a price**
99	StopPx	N	N	N	Stop – StopPx must be specified Stop Limit – StopPx must be specified
15	Currency	N	N	Y	
59	TimeInForce	N	Y	N	Supported 0 = Day 3 = IOC 4 = FOK 1 = GTC (Not currently supported)"
168	EffectiveTime	N	N	Y	Can specify the time at which the order should be considered valid
432	ExpireDate	N	N	Y	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
126	ExpireTime	N	N	Y	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
12	Commission	N	N	Y	
13	CommType	N	N	Y	

TAG	FieldName	FIX Req'd	STC Req'd	STC Ignored	Comments
47	Rule80A (aka OrderCapacity)	N	N	N	**If not sent, STC will default to "Firm".** It Can be used to specify the order capacity (order origin) as an alternative to CustomerOrFirm[204]. Must be used instead of CustomerOrFirm[204] for linkage orders and values other than Firm, Customer, MarketMaker. See the section entitled "Specify the order capacity (origin) on an order" C - Customer, M - Market Maker, F - Firm, N - Away MM, X - Broker Dealer.
121	ForexReq	N	N	Y	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
120	SettlCurrency	N	N	Y	Required if ForexReq =Y
58	Text	N	N	N	
354	EncodedTextLen	N	N	Y	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	N	Y	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
193	FutSettDate2	N	N	Y	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
192	OrderQty2	N	N	Y	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
77	OpenClose	N	Y	N	Required for customer orders. Ignore for firm and market maker orders. O - Open, C - Close
203	CoveredOrUncovered	N	N	N	CBOE Users: Required for Customer Sell orders only. Optional for all other orders. 0 - Covered, 1 - Uncovered. CBOE has never enforced.
204	CustomerOrFirm	N	N	Y	Order capacity (origin) (see also Rule80A[47]). See the section entitled "Specify the order capacity (origin) on an order"
210	MaxShow	N	N	Y	
211	PegDifference	N	N	Y	
388	DiscretionInst	N	N	N	Only value supported is 0. Refer to Contingency Mapping Table.
389	DiscretionOffset	N	N	N	Values < 1.0 that can be added/subtracted from the limit order price for a with discretion order. Refer to Contingency Mapping Table.
439	ClearingFirm	N	Y	N	The clearing firm number (assigned by OCC) where this trade will clear (CMTA). 4 digit number. **(STC will propigate this information to the exchange if possible)**
440	ClearingAccount	N	Y	N	The subaccount information that will appear on the OCC position report for this trade. Q account of the market maker clearing account field where the market maker will clear at the OCC.
311	Underlying Symbol	N	Y	N	Private tag. Not part of FIX 4.2. Needed for STC Example: MSFT, IBM
	Standard Trailer	Y	Y	N	

APPENDIX 2
Execution Report Common Fields

TAG	FieldName	FIX Req'd	STC May Send	Comments
	Standard Header	Y	Y	MsgType = 8
37	OrderID	Y	Y	OrderID is required to be unique for each chain of orders.
198	SecondaryOrderID	N	Y	Can be used to provide order id used by exchange or executing system.
11	ClOrdID	N	Y	same as order.
41	OrigClOrdID	N	Y	Client ID of the original order. For Cancel, Cancel/Replace
109	ClientID	N	Y	same as order
76	ExecBroker	N	Y	same as order
382	NoContraBrokers	N	Y	Number of ContraBrokers repeating group instances.
=> 375	ContraBroker	N	Y	First field in repeating group. Required if NoContraBrokers > 0.
=> 337	ContraTrader	N	Y	
=> 437	ContraTradeQty	N	Y	
=> 438	ContraTradeTime	N	Y	
66	ListID	N	N	Required for executions against orders which were submitted as part of a list.
17	ExecID	Y	Y	Must be unique for each Execution Report message
20	ExecTransType	Y	Y	
19	ExecRefID	N	N	Required for Cancel and Correct ExecTransType messages
150	ExecType	Y	Y	Describes the type of execution report. Same possible values as OrdStatus. "0" - New Order "4" - Cancelled
39	OrdStatus	Y	Y	Describes the current state of a CHAIN of orders, same scope as OrderQty, CumQty, LeavesQty, and AvgPx
103	OrdRejReason	N	Y	For optional use with ExecType = 8 (Rejected)
378	ExecRestatementReason	N	N	Required for ExecType = D (Restated).
1	Account	N	Y	Required for executions against electronically submitted orders which were assigned an account by the institution. Same as order
63	SettlmntTyp	N	N	Absence of this field is interpreted as Regular.
64	FutSettDate	N	N	Required when SettlmntTyp = 6 (Future) or SettlmntTyp = 8 (Sellers Option)
55	Symbol	Y	Y	
65	SymbolSfx	N	N	
48	SecurityID	N	N	
22	IDSource	N	N	
167	SecurityType	N	Y	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required. "OPT"
200	MaturityMonthYear	N	Y	For Options or Futures to specify the month and year of maturity.
205	MaturityDay	N	N	For Options or Futures and can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
201	PutOrCall	N	Y	For Options.
202	StrikePrice	N	Y	For Options.
206	OptAttribute	N	N	For Options.
231	ContractMultiplier	N	N	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
223	CouponRate	N	N	For Fixed Income.
207	SecurityExchange	N	N	Can be used to identify the security.
106	Issuer	N	N	
348	EncodedIssuerLen	N	N	Must be set if EncodedIssuer field is specified and must immediately precede it.

TAG	FieldName	FIX Req'd	STC May Send	Comments
349	EncodedIssuer	N	N	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
107	SecurityDesc	N	N	
350	EncodedSecurityDescLen	N	N	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
351	EncodedSecurityDesc	N	N	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
54	Side	Y	Y	
38	OrderQty	N	Y	Either CashOrderQty or OrderQty is required.
152	CashOrderQty	N	N	Either CashOrderQty or OrderQty is required. Specifies the approximate "monetary quantity" conveyed on the order. Broker is responsible for converting and calculating OrderQty in shares for subsequent messages involving fills.
40	OrdType	N	Y	
44	Price	N	Y	Required if specified on the order
99	StopPx	N	Y	Required if specified on the order
211	PegDifference	N	N	Required if specified on the order
388	DiscretionInst	N	Y	Code to identify the price a DiscretionOffset is related to and should be mathematically added to. Required if DiscretionOffset is specified. Same as order
389	DiscretionOffset	N	Y	Amount (signed) added to the "related to" price specified via DiscretionInst. Same as order
15	Currency	N	N	
376	ComplianceID	N	N	
377	SolicitedFlag	N	N	
59	TimeInForce	N	Y	Absence of this field indicates Day order
168	EffectiveTime	N	N	Time specified on the order at which the order should be considered valid
432	ExpireDate	N	N	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
126	ExpireTime	N	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
18	ExecInst	N	Y	same as order
47	Rule80A (aka OrderCapacity)	N	Y	same as order
32	LastShares	N	Y	Quantity of shares bought/sold on this (last) fill. Not required ExecTransType = 3 (Status). When required, should be "0" for non-fills ("fill" defined as ExecTransType=New and ExecType=Partial Fill or Fill) unless noted below.If ExecType=Stopped, represents the quantity stopped/guaranteed/protected for.
31	LastPx	N	Y	Price of this (last) fill. Not required for ExecTransType = 3 (Status), Should represent the "all-in" (LastSpotRate + LastForwardPoints) rate for F/X orders.). When required, should be "0" for non-fills ("fill" defined as ExecTransType=New and ExecType=Partial Fill or Fill) unless noted below.If ExecType=Stopped, represents the price stopped/guaranteed/protected at.
194	LastSpotRate	N	N	Applicable for F/X orders
195	LastForwardPoints	N	N	Applicable for F/X orders
30	LastMkt	N	N	
336	TradingSessionID	N	N	
29	LastCapacity	N	N	
151	LeavesQty	Y	Y	Amount of shares open for further execution. If the OrdStatus is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty - CumQty.

TAG	FieldName	FIX Req'd	STC May Send	Comments
14	CumQty	Y	Y	Currently executed shares for chain of orders.
6	AvgPx	Y	Y	STC for Phase I will always send 0.
424	DayOrderQty	N	N	For GT orders on days following the day of the first trade.
425	DayCumQty	N	N	For GT orders on days following the day of the first trade.
426	DayAvgPx	N	N	For GT orders on days following the day of the first trade.
427	GTBookingInst	N	N	For use in stating whether executions are booked out or accumulated on a part-filled GT order
75	TradeDate	N	N	Used when reporting other than current day trades.
60	TransactTime	N	Y	
113	ReportToExch	N	N	
12	Commission	N	N	
13	CommType	N	N	
381	GrossTradeAmt	N	N	
119	SettlCurrAmt	N	N	Used to report results of forex accommodation trade
120	SettlCurrency	N	N	Used to report results of forex accommodation trade
155	SettlCurrFxRate	N	N	Foreign exchange rate used to compute SettlCurrAmount from Currency to SettlCurrency
156	SettlCurrFxRateCalc	N	N	Specifies whether the SettlCurrFxRate should be multiplied or divided
21	HandlInst	N	Y	
110	MinQty	N	Y	
111	MaxFloor	N	N	
77	OpenClose	N	Y	For options
210	MaxShow	N	N	
58	Text	N	Y	
354	EncodedTextLen	N	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
193	FutSettDate2	N	N	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
192	OrderQty2	N	N	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
439	ClearingFirm	N	Y	same as order
440	ClearingAccount	N	Y	same as order
442	MultiLegReportingType	N	N	Default is a single security if not specified.
	Standard Trailer	Y	Y	

APPENDIX 3

Order Cancel Request

TAG	FieldName	FIX Req'd	STC Req'd	Comments
	Standard Header	Y	Y	MsgType = F
41	OrigClOrdID	Y	Y	CLOrdID of the order the firm wishes to cancel.
37	OrderID	N	N	Unique identifier of most recent order as assigned by broker.
11	ClOrdID	Y	Y	Unique ID to cancel request(not the original order) as assigned by the institution. Format: AAA9999-YYYYMMDD.
66	ListID	N	N	Required for List Orders
1	Account	N	N	
109	ClientID	N	Y	Must be the same as specified on the original order. (3 Char ID TBD by STC)
76	ExecBroker	N	Y	Must be the same as specified on the original order. (3 Char ID TBD by STC)
55	Symbol	Y	Y	Must be same as specified on the original order
65	SymbolSfx	N	N	
48	SecurityID	N	N	
22	IDSource	N	N	
167	SecurityType	N	Y	'OPT'
200	MaturityMonthYear	N	Y	For Options or Futures to specify the month and year of maturity.
205	MaturityDay	N	N	For Options or Futures and can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
201	PutOrCall	N	Y	Must be specified on the original order
202	StrikePrice	N	Y	Must be specified on the original order
206	OptAttribute	N	N	For Options.
231	ContractMultiplier	N	N	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
223	CouponRate	N	N	For Fixed Income.
207	SecurityExchange	N	N	Can be used to identify the security.
106	Issuer	N	N	
348	EncodedIssuerLen	N	N	Must be set if EncodedIssuer field is specified and must immediately precede it.
349	EncodedIssuer	N	N	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
107	SecurityDesc	N	N	
350	EncodedSecurityDescLen	N	N	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
351	EncodedSecurityDesc	N	N	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
54	Side	Y	Y	Must be specified on the original order
60	TransactTime	Y	Y	Time this order request was initiated/released by the trader or trading system in UTC time.
38	OrderQty	N	N	Either CashOrderQty or OrderQty is required. OrderQty = CumQty + LeavesQty (see exceptions above)
152	CashOrderQty	N	N	Either CashOrderQty or OrderQty is required. Specifies the approximate "monetary quantity" for the order. Broker is responsible for converting and calculating OrderQty in shares for subsequent messages.
376	ComplianceID	N	N	
377	SolicitedFlag	N	N	
58	Text	N	N	
354	EncodedTextLen	N	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	Y	

APPENDIX 4
Order Cancel Reject

TAG	FieldName	FIX Req'd	STC Req'd to send	Comments
	Standard Header	Y	Y	MsgType = 9
37	OrderID	Y	Y	If CxlRejReason="Unknown order", specify "NONE".
198	SecondaryOrderID	N	N	Can be used to provide order id used by exchange or executing system.
11	ClOrdID	Y	Y	Unique order id assigned by institution to the cancel request or to the replacement order.
41	OrigClOrdID	Y	Y	ClOrdID which could not be canceled/replaced. ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order.
39	OrdStatus	Y	Y	OrdStatus value after this cancel reject is applied.
109	ClientID	N	Y	(3 Char ID TBD by STC)
76	ExecBroker	N	Y	(3 Char ID TBD by STC)
66	ListID	N	N	Required for rejects against orders which were submitted as part of a list.
1	Account	N	N	
60	TransactTime	N	N	
434	CxlRejResponseTo	Y	Y	
102	CxlRejReason	N	Y	0= Too Late to Cancel; 1 = Unknown order
58	Text	N	N	
354	EncodedTextLen	N	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	Y	

APPENDIX 5
Order Status Request From Firm

TAG	FieldName	FIX Req'd	STC Req'd	Comments
	Standard Header	Y	Y	MsgType=H
37	OrderID	N	Y	Optional –Order ID assigned by CBOE
11	ClOrdID	Y	Y	Branch Code, Branch Sequence Number and Order Date.
109	ClientID	N	Y	(3 Char ID TBD by STC)
1	Account	N	N	If specified it must match the value of the order whose status is being
76	ExecBroker	N	Y	(3 Char ID TBD by STC)
55	Symbol	Y	Y	Must match the value of the order whose status is being requested.
65	SymbolSfx	N	N	
48	SecurityID	N	Y	same as order
22	IDSource	N	N	same as order
167	SecurityType	N	Y	same as order
200	MaturityMonthYear	N	Y	same as order
205	MaturityDay	N	N	same as order
201	PutOrCall	N	Y	same as order
202	StrikePrice	N	N	same as order
206	OptAttribute	N	N	
231	Contract Multiplier	N	N	
223	SecurityExchange	N	N	Can be used to identify the security.
207	SecurityExchange	N	Y	STC to confirm whether to use 100 or 207
106	Issuer	N	N	
348	EncodedIssuerLen	N	N	
349	EncodedIssuer	N	N	
107	SecurityDesc	N	N	
350	EncodedSecurityDescLen	N	N	
351	EncodedSecurityDesc	N	N	
54	Side	Y	Y	Must match the value of the order whose status is being requested.
	Standard Trailer	Y	Y	

APPENDIX 6

Order Cancel / Replace Request (a.k.a. Order Modification Request)

TAG	FieldName	FIX Req'd	STC Req'd	Comments
	Standard Header	Y	Y	MsgType = G
37	OrderID	N	N	Unique identifier of most recent order as assigned by broker.
109	ClientID	N	Y	Must be the same as specified on the original order. (3 Char ID TBD by STC)
76	ExecBroker	N	Y	Must be the same as specified on the original order. (3 Char ID TBD by STC)
41	OrigClOrdID	Y	Y	ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order.
11	ClOrdID	Y	Y	Unique identifier of replacement order as assigned by institution. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected. Format: AAA9999-YYYYMMDD.
66	ListID	N	N	Required for List Orders
1	Account	N	N	For replacement order
78	NoAllocs	N	N	Number of repeating groups for pre-trade allocation
=> 79	AllocAccount	N	N	Required if NoAllocs > 0. Must be first field in repeating group.
=> 80	AllocShares	N	N	
63	SettlmntTyp	N	N	Absence of this field is interpreted as Regular.
64	FutSettDate	N	N	Required when SettlmntTyp = 6 (Future) or SettlmntTyp = 8 (Sellers Option)
21	HandlInst	Y	Y	"1" (Automated Instructions)
18	ExecInst	N	N	Can contain multiple instructions, space delimited. Replacement order must be created with new parameters (i.e. original order values will not be brought forward to replacement order unless redefined within this message).
110	MinQty	N	N	
111	MaxFloor	N	N	
100	ExDestination	N	Y	AMEX 1 XASE PHLX X XPHO CBOE W XCBO PCX 8 XPSE ISE Y XISX
386	NoTradingSessions	N	N	Specifies the number of repeating TradingSessionIDs
=> 336	TradingSessionID	N	N	Required if NoTradingSessions is > 0.
55	Symbol	Y	Y	Must match original order
65	SymbolSfx	N	N	
48	SecurityID	N	N	Must match original order
22	IDSource	N	N	Must match original order
167	SecurityType	N	N	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
200	MaturityMonthYear	N	Y	For Options or Futures to specify the month and year of maturity.
205	MaturityDay	N	N	For Options or Futures and can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
201	PutOrCall	N	Y	For Options.

TAG	FieldName	FIX Req'd	STC Req'd	Comments
202	StrikePrice	N	Y	For Options.
206	OptAttribute	N	N	For Options.
231	ContractMultiplier	N	N	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
223	CouponRate	N	N	For Fixed Income.
207	SecurityExchange	N	N	Can be used to identify the security.
106	Issuer	N	N	
348	EncodedIssuerLen	N	N	Must be set if EncodedIssuer field is specified and must immediately precede it.
349	EncodedIssuer	N	N	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
107	SecurityDesc	N	N	
350	EncodedSecurityDescLen	N	N	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
351	EncodedSecurityDesc	N	N	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
54	Side	Y	Y	Must match original side, however, Buy and Buy Minus can be interchanged as well as Sell and Sell Plus
60	TransactTime	Y	Y	Time this order request was initiated/released by the trader or trading system.
38	OrderQty	N	Y	Either CashOrderQty or OrderQty is required. Should be the "Total Intended Order Quantity" (including the amount already executed for this chain of orders)
152	CashOrderQty	N	N	Either CashOrderQty or OrderQty is required. Specifies the approximate "monetary quantity" for the order. Broker is responsible for converting and calculating OrderQty in shares for subsequent messages.
40	OrdType	Y	Y	For replacement order
44	Price	N	N	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
99	StopPx	N	N	Required for OrdType = "Stop" or OrdType = "Stop limit".
211	PegDifference	N	N	Amount (signed) added to the price of the peg
388	DiscretionInst	N	N	Code to identify the price a DiscretionOffset is related to and should be mathematically added to. Required if DiscretionOffset is specified.
389	DiscretionOffset	N	N	Amount (signed) added to the "related to" price specified via DiscretionInst.
376	ComplianceID	N	N	
377	SolicitedFlag	N	N	
15	Currency	N	N	Must match original order.
59	TimeInForce	N	N	Absence of this field indicates Day order
168	EffectiveTime	N	N	Can specify the time at which the order should be considered valid
432	ExpireDate	N	N	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
126	ExpireTime	N	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
12	Commission	N	N	
13	CommType	N	N	

TAG	FieldName	FIX Req'd	STC Req'd	Comments
47	Rule80A (aka OrderCapacity)	N	N	Must match original order. **If not sent, STC will default to "Firm".** It Can be used to specify the order capacity (order origin) as an alternative to CustomerOrFirm[204]. Must be used instead of CustomerOrFirm[204] for linkage orders and values other than Firm, Customer, MarketMaker. See the section entitled "Specify the order capacity (origin) on an order" C - Customer, M - Market Maker, F - Firm, N - Away MM, X - Broker Dealer.
121	ForexReq	N	N	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
120	SettlCurrency	N	N	Required if ForexReq = Y.
58	Text	N	N	
354	EncodedTextLen	N	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
193	FutSettDate2	N	N	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
192	OrderQty2	N	N	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
77	OpenClose	N	Y	For options
203	CoveredOrUncovered	N	N	For options
204	CustomerOrFirm	N	N	For options when delivering the order to execution system/exchange.
210	MaxShow	N	N	
114	LocateReqd	N	N	
439	ClearingFirm	N	Y	
440	ClearingAccount	N	Y	The subaccount information that will appear on the OCC position report for this trade.
	Standard Trailer	Y	Y	

APPENDIX 7
Execution Report New Order.

In addition to the common Execution Report fields defined in the Execution Report tab, the following applies for this type.

TAG	FieldName	Comments
150	ExecType	"0"(New)
39	OrdStatus	"0"
151	LeavesQty	Set equal to OrderQty from New Order message received from firm
	Standard Trailer	

APPENDIX 8

Execution Report Cancel.

In addition to the common Execution Report fields defined in the Execution Report tab, the following applies for this type.

TAG	FieldName	Comments
38	OrderQty	Original Volume
39	OrderStatus	"4" Cancelled
84	CxlQty	Quantity cancelled on the order
150	ExecType	"4" Cancelled
151	LeavesQty	Amount of contract open for further execution
	Standard Trailer	

Execution Report N‹

TAG	FieldName
38	OrderQty
39	OrderStatus
84	CxlQty
150	ExecType
151	LeavesQty
	Standard Trailer

othing Done. (Not supported on AMEX, PHLX, PCX)

An execution report will be sent with the OrdStatus and ExecType set to Done For Day to indicate that the order has been cancelled with nothing done for any remaining open quantity on the order.

The CxlQty(84) is set to any remaining open qty on the order when it was cancelled at the end of the trading session

Comments
Original Volume
"3" Done for day
Quantity cancelled due to done for day.
"3" Done for day

0

Execution Report

TAG	FieldName
38	OrderQty
39	OrderStatus
84	CxlQty
150	ExecType
151	LeavesQty
	Standard Trailer

TAG	FieldName
38	OrderQty
39	OrderStatus
150	ExecType
151	LeavesQty
	Standard Trailer

- Trade Busts (Supported only by AMEX and ISE)

Trade busts and Trade busts with reinstatement of quantity are both reported using an Execution Report with ExecTransType[20] = CANCEL. The Execution Report cancels a previous Execution Report that reported the trade. The ExecRefID[19] will contain the ExecID of trade report that is canceled because the trade is busted. If the trade is busted – the busted quantity is treated as part of the canceled quantity and the order quantity is reduced. If the trade is busted with a quantity reinstatement then the quantity that is reinstated will be added to the order quantity outstanding that is booked and available to be traded.
Trade bust requests transmitted to the floor may require a response from floor personnel under certain conditions. This means that there could be a delay in the receipt of an Execution Report on the bust

Comments
Original Volume
"4" Cancelled
Quantity cancelled on the order
"4" Canceled
Leaves Quantity

Execution Report - Trade Busts with a reinstated quantity

Comments
Original Volume
"4" Cancelled
"4" Cancelled
Leaves Quantity